

B2109A (Form 2109A) (12/15)

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re Lehman Brothers Holdings Inc.

Case No. 08-13555 (SCC)

**PARTIAL TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

Name of Transferee

**DEUTSCHE BANK AG, LONDON BRANCH**

Name and Address where notices to transferee should be sent:

c/o Deutsche Bank Securities Inc.  
60 Wall Street  
New York, NY 10005  
Attn: Rich Vichaidith  
Email: richard.vichaidith@db.com

Name and Address where transferee payments should be sent (if different from above):

Name of Transferor

**OFFSHORE ASSET HOLDING VEHICLE A, LTD.**

Court Claim # (if known): **55247.05**

As set forth in Schedule 1 to the Agreement and Evidence of Transfer of Claim attached hereto

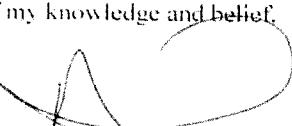
Transferred Claim Amount: **\$5,571,234.29**

As set forth in Schedule 1 to the Agreement and Evidence of Transfer of Claim attached hereto

Date Claim Filed:  
Last Four Digits of Acct #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: \_\_\_\_\_

  
Transferee/Transferee's Agent

By: \_\_\_\_\_

  
Transferee/Transferee's Agent

*Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571*

***Transfer of LBHI Claims  
PROGRAM SECURITY***

**AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY**

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, **OFFSHORE ASSET HOLDING VEHICLE A, LTD.** ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to **DEUTSCHE BANK AG, LONDON BRANCH** (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amount specified in Schedule 1 hereto, in Seller's right, title and interest in and to the Proof of Claim Numbers specified in Schedule 1 hereto filed by Seller's predecessors-in-title (collectively, the "Proofs of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc. (the "Debtor"), as guarantor of the Purchased Security (as defined below) and debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (SCC), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller (a "Predecessor in Interest") acquired the rights underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion (the "Predecessor Transfer Agreements"), (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Portion and specified in Schedule 1 attached hereto. Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims, Purchased Securities or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proofs of Claim relate to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) (i) Seller owns and has good and marketable title to the Transferred Claims and the Purchased Securities, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proofs of Claim include the Purchased Portion specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims or the Purchased Securities proportionately less payments or distributions or less favorable treatment than other unsecured creditors holding claims of the same class and type; (g) (x) on or around the dates set forth in Schedule 2, Seller or a Predecessor in Interest received the distributions in the amounts set forth in Schedule 2 made by the Debtor relating to the Transferred Claims (the "LBHI Distributions"), and (y) on or around the dates set forth in Schedule 3, Seller or a Predecessor in Interest received the distributions in the amounts set forth in Schedule 3 made by Lehman Brothers Treasury Co. B.V. ("LBT"), with respect to the Purchased Securities relating to the Purchased Portion; (h) other than the distributions set forth in Schedule 2 and Schedule 3, neither Seller nor any Predecessor in Interest has received any payments or distributions, whether directly or indirectly, in respect of the Transferred Claims and/or the Purchased Securities; (i) Seller has not received a written notice from the Debtor that the Purchased Portion has been satisfied in full; (j) the Agreement and Evidence of Transfer of Claim that was filed with the Court on September 22, 2011 under docket number 20218, incorrectly set forth the name of the Buyer as Silver Point Offshore Master Capital Fund, L.P.; whereas the correct name of the Buyer is Silver Point Capital Offshore Master Fund, L.P.; and (k) Seller has provided Buyer with true and complete copies of the disbursement notices from the Debtor (which have not been

supplemented, amended, modified or revised) in connection with the twelfth, thirteenth and fourteenth LBHI Distributions on account of the Transferred Claims.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claims be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

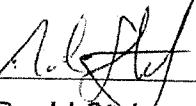
5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller on or after the trade date of June 29, 2017, in respect of the Transferred Claims and the Purchased Securities to Purchaser (including, for the avoidance of doubt, the distributions made by the Debtor on or around October 5, 2017, December 7, 2017 and April 5, 2018, and the distributions made by LBT on or around October 23, 2017 and January 16, 2018). Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer of Claim supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is  
executed this 25th day of April, 2018.

**OFFSHORE ASSET HOLDING VEHICLE A, LTD. DEUTSCHE BANK AG, LONDON BRANCH**

By:   
Name: David Steinmetz  
Title: Authorized Signatory

c/o Silver Point Capital  
Two Greenwich Plaza  
Greenwich, CT 06830  
Attn: Michael Twigg  
Email: mtwigg@silverpointcapital.com

By: \_\_\_\_\_  
Name: \_\_\_\_\_  
Title: \_\_\_\_\_

By: \_\_\_\_\_  
Name: \_\_\_\_\_  
Title: \_\_\_\_\_

c/o Deutsche Bank Securities Inc.  
60 Wall Street  
New York, NY 10005  
Attn: Rich Vichaidith  
Email: Richard.vichaidith@db.com

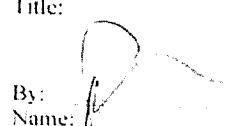
IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is  
executed this 25th day of April, 2018.

**OFFSHORE ASSET HOLDING VEHICLE A, LTD. DEUTSCHE BANK AG, LONDON BRANCH**

By:   
Name:  
Title:

c/o Silver Point Capital  
Two Greenwich Plaza  
Greenwich, CT 06830  
Attn: Michael Twigg  
Email: mtwigg@silverpointcapital.com

By:   
Name:  
Title:

By:   
Name:  
Title:

c/o Deutsche Bank Securities Inc.  
60 Wall Street  
New York, NY 10005  
Attn: Rich Vichaidith  
Email: Richard.vichaidith@db.com

Schedule 1

Transferred Claims

Purchased Portion  
As set forth below

Claim55247 .05

| Proof of Claim | ISIN/CUSIP   | Issuer                            | Guarantor                     | Principal/Notional Amount of the Purchased Security | Purchased Portion of Allowed Claim Amount |
|----------------|--------------|-----------------------------------|-------------------------------|---|---|
| 59833.01       | XSO186243118 | Lehman Brothers Treasury Co. B.V. | Lehman Brothers Holdings Inc. | CHF 301,000.00                                      | USD 269,188.13                            |
| 555829.00      | XSO186243118 |                                   |                               | CHF 14,882,000.00                                   | USD 13,309,161.97                         |
| 58792.05       | XSO189294225 |                                   |                               | EUR 34,000.00                                       | USD 49,061.96                             |
| 58792.05       | XSO189294225 |                                   |                               | EUR 330,000.00                                      | USD 476,189.62                            |
| 58792.05       | XSO197173643 |                                   |                               | EUR 813,000.00                                      | USD 1,158,703.87                          |
| 58792.05       | XSO210326202 |                                   |                               | EUR 1,350,000.00                                    | USD 1,915,792.79                          |
| 49693.00       | XSO210433206 |                                   |                               | EUR 769,987.36                                      | USD 1,130,144.37                          |
| 55247.05       | XSO210433206 |                                   |                               | EUR 2,823,053.65                                    | USD 4,143,520.19                          |
| 58792.05       | XSO210433206 |                                   |                               | EUR 2,120,965.18                                    | USD 3,113,034.01                          |
| 60722.01       | XSO210433206 |                                   |                               | EUR 376,993.81                                      | USD 553,330.42                            |
| 35549.03       | XSO210782552 |                                   |                               | EUR 1,750,000.00                                    | USD 2,537,230.61                          |
| 49737.04       | XSO210782552 |                                   |                               | EUR 1,225,000.00                                    | USD 1,776,061.42                          |
| 58792.05       | XSO210782552 |                                   |                               | EUR 1,890,000.00                                    | USD 2,740,209.05                          |
| 66792.08       | XSO210782552 |                                   |                               | EUR 1,470,000.00                                    | USD 2,131,273.71                          |
| 58792.05       | XSO211093041 |                                   |                               | EUR 3,937,000.00                                    | USD 5,655,010.72                          |
| 55247.05       | XSO213416141 |                                   |                               | EUR 562,000.00                                      | USD 805,383.25                            |
| 58792.05       | XSO213416141 |                                   |                               | EUR 4,249,999.99                                    | USD 6,090,531.69                          |
| 58980.06       | XSO213416141 |                                   |                               | EUR 326,800.01                                      | USD 468,326.07                            |
| 58982.04       | XSO213416141 |                                   |                               | EUR 547,200.00                                      | USD 784,173.87                            |
| 49692.01       | XSO213971210 |                                   |                               | EUR 699,999.98                                      | USD 1,003,039.55                          |
| 58792.05       | XSO213971210 |                                   |                               | EUR 750,000.02                                      | USD 1,074,685.28                          |
| 58792.05       | XSO218304458 |                                   |                               | EUR 3,931,000.00                                    | USD 5,705,505.68                          |
| 58792.05       | XSO218961109 |                                   |                               | EUR 1,617,000.00                                    | USD 2,294,694.03                          |
| 59098.35       | XSO220152069 |                                   |                               | EUR 2,590,000.00                                    | USD 3,685,461.90                          |
| 58792.05       | XSO223700658 |                                   |                               | EUR 3,659,000.00                                    | USD 5,192,508.02                          |
| 58792.05       | XSO230515834 |                                   |                               | USD 14,000,000.00                                   | USD 14,123,582.24                         |
| 49689.00       | XSO23364868  |                                   |                               | EUR 699,994.70                                      | USD 1,044,179.27                          |
| 55247.05       | XSO23364868  |                                   |                               | EUR 417,184.93                                      | USD 622,330.85                            |
| 58792.05       | XSO23364868  |                                   |                               | EUR 4,417,840.37                                    | USD 6,590,262.93                          |

|          |               |                          |                                |                   |                   |
|----------|---------------|--------------------------|--------------------------------|-------------------|-------------------|
| 58792.05 | XS0233810521  | Lehman Brothers Treasury | Lehman Brothers Holdings, Inc. | EUR 7,200,000.00  | USD 10,282,259.74 |
| 58792.05 | XS0237304059  | Co. B.V.                 |                                | EUR 1,000,000.00  | USD 1,419,105.77  |
| 58489.02 | XS0248282120  |                          |                                | EUR 5,412,737.18  | USD 8,247,549.73  |
| 58489.05 | XS0248282120  |                          |                                | EUR 1,587,262.82  | USD 2,418,559.89  |
| 59725.03 | XS0258715456  |                          |                                | EUR 4,500,000.00  | USD 6,442,035.45  |
| 58792.05 | XS0259672599  |                          |                                | EUR 1,750,000.00  | USD 2,483,435.10  |
| 55812.00 | XS0263871674  |                          |                                | EUR 2,800,000.00  | USD 3,962,814.72  |
| 58792.06 | XS0263871674  |                          |                                | EUR 6,300,000.00  | USD 8,916,333.12  |
| 49617.17 | XS0269969704  |                          |                                | EUR 2,100,000.00  | USD 3,073,249.09  |
| 58792.05 | XS0271820978  |                          |                                | EUR 900,000.00    | USD 1,277,195.19  |
| 56717.08 | XS0280432526  |                          |                                | EUR 2,100,000.00  | USD 2,329,687.42  |
| 57712.01 | XS0283703345  |                          |                                | EUR 5,600,000.00  | USD 7,946,992.32  |
| 59098.36 | XS0288702052  |                          |                                | EUR 1,117,000.00  | USD 1,629,278.72  |
| 58792.05 | XS0298614552  |                          |                                | EUR 1,403,000.00  | USD 1,991,005.40  |
| 55824.05 | XS03015222719 |                          |                                | EUR 3,455,000.00  | USD 4,903,010.44  |
| 36860.00 | XS0309103546  |                          |                                | EUR 55,988.77     | USD 78,050.82     |
| 40951.00 | XS0309103546  |                          |                                | EUR 381,741.57    | USD 532,164.66    |
| 41071.00 | XS0309103546  |                          |                                | EUR 783,842.69    | USD 1,092,711.44  |
| 59053.00 | XS0309103546  |                          |                                | EUR 1,043,426.97  | USD 1,454,583.42  |
| 35552.04 | XS0313198979  |                          |                                | EUR 10,500,000.00 | USD 14,900,610.60 |
| 50315.30 | XS0317188646  |                          |                                | EUR 862,403.60    | USD 1,224,010.68  |
| 50316.30 | XS0317188646  |                          |                                | EUR 4,577,596.40  | USD 6,496,989.17  |
| 55829.85 | XS0325550555  |                          |                                | EUR 2,852,010.00  | USD 4,252,893.62  |
| 58792.05 | XS0328401830  |                          |                                | EUR 4,011,000.00  | USD 5,693,760.10  |
| 55829.85 | XS0335964648  |                          |                                | EUR 883,000.00    | USD 1,253,070.39  |
| 58792.05 | XS0344424220  |                          |                                | EUR 1,750,000.00  | USD 1,812,616.96  |
| 42895.04 | XS0355227942  |                          |                                | EUR 1,750,000.00  | USD 2,486,939.53  |
| 58792.05 | XS0359123634  |                          |                                | EUR 1,750,000.00  | USD 2,483,435.10  |
| 55829.52 | XS0365383339  |                          |                                | EUR 1,400,000.00  | USD 1,986,748.08  |
| 42895.04 | XS0365822435  |                          |                                | EUR 2,660,000.00  | USD 3,778,626.16  |
| 58792.05 | XS0368926506  |                          |                                | EUR 3,500,000.00  | USD 5,034,372.23  |
| 58792.05 | XS0372163054  |                          |                                | EUR 3,500,000.00  | USD 5,013,829.80  |
| 46939.02 | XS0376688308  |                          |                                | EUR 7,000,000.00  | USD 9,933,740.40  |
| 58792.05 | XS0276245700  |                          |                                | GBP 1,400,000.00  | USD 2,555,940.33  |
| 55829.84 | XS0187966949  |                          |                                | USD 2,724,000.00  | USD 2,757,023.87  |
| 58792.05 | XS0204933997  |                          |                                | USD 904,000.00    | USD 920,560.99    |
| 58792.05 | XS0271671793  |                          |                                | USD 14,000,000.00 | USD 14,428,750.00 |
| 59202.12 | XS0318224598  |                          |                                | USD 1,062,000.00  | USD 1,061,900.00  |

|          |              |                          |                               |                  |                  |
|----------|--------------|--------------------------|-------------------------------|------------------|------------------|
| 55829.82 | XS0327165550 | Lehman Brothers Treasury | Lehman Brothers Holdings Inc. | USD 909,000.00   | USD 956,834.26   |
| 58792.05 | XS0339480005 | Co. B.V.                 |                               | USD 1,260,000.00 | USD 1,274,245.00 |
| 58792.05 | XS0350115878 |                          |                               | USD 1,200,000.00 | USD 1,222,666.67 |
| 55825.07 | XS0350419403 |                          |                               | USD 700,000.00   | USD 712,677.78   |
| 58792.05 | XS0353873408 |                          |                               | USD 1,050,000.00 | USD 1,066,953.13 |
| 58792.05 | XS0353875015 |                          |                               | USD 3,500,000.00 | USD 3,560,156.25 |
| 45658.00 | XS0369337711 |                          |                               | USD 700,000.00   | USD 699,089.92   |

Schedule 2

**LBHI Distributions**

*[See attached spreadsheet]*

| ISIN          | Proof of<br>Claim No. | USD Allowed<br>Amount | 04/17/12        | 10/01/12      | 04/04/13         | 10/03/13      | 04/03/14      | 10/02/14      | 04/02/15      | 10/01/15      | 03/31/16      | 06/16/16      | 10/06/16      | 04/06/17        | 10/05/17      | 12/07/17      | 4/5/2018     |
|---------------|-----------------------|-----------------------|-----------------|---------------|------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-----------------|---------------|---------------|--------------|
| XS0186243118  | \$ 269,188.13         | \$ 9,715.62           | \$ 6,556.29     | \$ 8,281.07   | \$ 9,818.14      | \$ 10,664.79  | \$ 8,003.92   | \$ 5,462.20   | \$ 4,166.12   | \$ 1,156.11   | \$ 1,721.59   | \$ 3,026.73   | \$ 2,305.24   | \$ 1,474.74     | \$ 2,098.70   | \$ 546,599.00 |              |
| XS0186243118  | \$ 13,309,161.97      | \$ 480,358.13         | \$ 324,155.15   | \$ 409,431.75 | \$ 485,427.33    | \$ 395,728.63 | \$ 27,051.13  | \$ 205,980.71 | \$ 57,460.06  | \$ 85,118.75  | \$ 149,647.15 | \$ 113,975.54 | \$ 72,914.11  | \$ 103,763.42   | \$ 41,876,611 |               |              |
| XS0187966949  | \$ 558,29.84          | \$ 2,757,023.87       | \$ 99,507.31    | \$ 67,149.49  | \$ 84,814.74     | \$ 100,557.40 | \$ 109,228.76 | \$ 81,976.11  | \$ 55,943.79  | \$ 42,669.38  | \$ 11,840.84  | \$ 17,632.55  | \$ 30,999.76  | \$ 23,610.30    | \$ 15,104.33  | \$ 21,494.33  | \$ 67,484.84 |
| XS0188294125  | \$ 49,061.96          | \$ 1,770,76.52        | \$ 1,194.94     | \$ 1,090.30   | \$ 1,789.45      | \$ 1,943.75   | \$ 1,458.79   | \$ 995.53     | \$ 759.31     | \$ 210.71     | \$ 313.78     | \$ 551.65     | \$ 420.15     | \$ 407.94       | \$ 382.51     | \$ 154,327    |              |
| XS0188294125  | \$ 476,189.62         | \$ 17,186.77          | \$ 11,597.97    | \$ 14,649.09  | \$ 17,756.14     | \$ 18,865.35  | \$ 14,158.81  | \$ 9,662.54   | \$ 7,369.54   | \$ 2,045.13   | \$ 3,045.47   | \$ 5,354.24   | \$ 4,077.94   | \$ 2,608.80     | \$ 3,712.56   | \$ 51,498.31  |              |
| XS0197173643  | \$ 587,92.05          | \$ 1,158,703.87       | \$ 41,820.28    | \$ 35,659.38  | \$ 42,261.60     | \$ 45,905.95  | \$ 34,452.38  | \$ 23,511.69  | \$ 17,932.81  | \$ 4,976.39   | \$ 7,110.49   | \$ 13,280.37  | \$ 9,922.78   | \$ 6,247.95     | \$ 9,032.71   | \$ 53,045.90  |              |
| XS0204933997  | \$ 587,92.05          | \$ 920,560.99         | \$ 33,225.15    | \$ 22,420.99  | \$ 28,319.36     | \$ 35,757.78  | \$ 36,471.12  | \$ 27,371.55  | \$ 18,679.44  | \$ 14,247.16  | \$ 3,953.62   | \$ 5,887.45   | \$ 10,350.71  | \$ 7,717.05     | \$ 7,177.05   | \$ 52,896.50  |              |
| XS0210362612  | \$ 1,915,782.79       | \$ 69,145.35          | \$ 46,660.65    | \$ 58,935.82  | \$ 69,875.04     | \$ 75,900.57  | \$ 56,963.32  | \$ 38,814.06  | \$ 25,649.98  | \$ 8,227.93   | \$ 12,252.45  | \$ 21,541.02  | \$ 16,406.26  | \$ 10,495.65    | \$ 14,936.27  | \$ 56,027.95  |              |
| XS021043206   | \$ 4,696,93.00        | \$ 1,134,37.37        | \$ 40,789.50    | \$ 27,252.56  | \$ 34,766.80     | \$ 41,219.95  | \$ 44,774.47  | \$ 33,603.20  | \$ 22,982.18  | \$ 17,490.80  | \$ 4,853.73   | \$ 7,227.84   | \$ 12,707.25  | \$ 9,678.21     | \$ 6,191.48   | \$ 8,811.05   | \$ 53,559.94 |
| XS0210433206  | \$ 552,47.05          | \$ 4,143,520.19       | \$ 149,549.13   | \$ 100,191.71 | \$ 127,467.73    | \$ 151,127.32 | \$ 123,201.56 | \$ 123,561.55 | \$ 120,477.65 | \$ 17,795.55  | \$ 24,998.88  | \$ 46,589.41  | \$ 35,483.82  | \$ 22,700.23    | \$ 17,054.71  | \$ 13,037.38  |              |
| XS0210433206  | \$ 587,92.05          | \$ 3,113,024.01       | \$ 112,356.53   | \$ 75,180.40  | \$ 95,766.73     | \$ 113,542.22 | \$ 123,333.30 | \$ 92,561.55  | \$ 63,167.72  | \$ 48,179.21  | \$ 13,369.83  | \$ 19,009.41  | \$ 35,002.71  | \$ 26,659.06    | \$ 17,240.43  | \$ 59,795.01  |              |
| XS0210433206  | \$ 667,92.08          | \$ 2,131,207.71       | \$ 76,922.55    | \$ 55,908.85  | \$ 84,297.46     | \$ 99,944.11  | \$ 108,562.59 | \$ 81,476.14  | \$ 55,602.60  | \$ 42,469.15  | \$ 11,768.62  | \$ 17,525.01  | \$ 30,810.69  | \$ 23,466.30    | \$ 15,012.21  | \$ 21,363.74  | \$ 8,611.93  |
| XS0210433206  | \$ 553,330.42         | \$ 19,970.96          | \$ 13,476.80    | \$ 17,022.19  | \$ 20,181.71     | \$ 21,922.04  | \$ 16,452.48  | \$ 11,227.83  | \$ 8,563.68   | \$ 2,376.44   | \$ 5,538.82   | \$ 6,221.60   | \$ 4,738.55   | \$ 3,031.42     | \$ 4,313.98   | \$ 51,741.03  |              |
| XS0210782552  | \$ 355,49.03          | \$ 2,537,230.61       | \$ 91,574.46    | \$ 61,796.26  | \$ 78,053.21     | \$ 92,540.84  | \$ 100,520.92 | \$ 75,440.87  | \$ 51,483.89  | \$ 39,267.73  | \$ 10,896.87  | \$ 16,226.66  | \$ 28,228.42  | \$ 21,728.06    | \$ 13,900.19  | \$ 19,781.24  | \$ 59,932.27 |
| XS0210782552  | \$ 497,37.04          | \$ 1,776,061.42       | \$ 64,102.12    | \$ 43,257.38  | \$ 54,637.24     | \$ 64,778.59  | \$ 70,354.64  | \$ 52,808.61  | \$ 36,038.72  | \$ 27,487.41  | \$ 7,627.81   | \$ 13,358.80  | \$ 19,969.89  | \$ 9,730.13     | \$ 13,865.87  | \$ 55,988.29  |              |
| XS0210782552  | \$ 587,92.05          | \$ 2,740,209.05       | \$ 96,900.42    | \$ 66,739.96  | \$ 84,297.46     | \$ 99,944.11  | \$ 108,562.59 | \$ 81,476.14  | \$ 55,602.60  | \$ 42,469.15  | \$ 11,768.62  | \$ 17,525.01  | \$ 30,810.69  | \$ 23,466.30    | \$ 15,012.21  | \$ 21,363.74  | \$ 8,611.93  |
| XS0210782552  | \$ 667,92.08          | \$ 2,131,207.71       | \$ 76,922.55    | \$ 55,908.85  | \$ 65,564.69     | \$ 77,734.31  | \$ 84,437.57  | \$ 63,370.33  | \$ 43,246.46  | \$ 32,984.89  | \$ 9,153.37   | \$ 16,360.56  | \$ 23,563.87  | \$ 18,251.76    | \$ 11,676.16  | \$ 16,616.24  | \$ 57,705.95 |
| XS0211053041  | \$ 5,655,010.72       | \$ 204,102.29         | \$ 137,722.25   | \$ 173,965.56 | \$ 206,256.17    | \$ 224,042.25 | \$ 168,143.54 | \$ 114,747.91 | \$ 87,520.40  | \$ 24,287.08  | \$ 36,166.62  | \$ 63,584.99  | \$ 48,427.74  | \$ 30,960.92    | \$ 44,088.67  | \$ 57,735.21  |              |
| XS0213416141  | \$ 562,47.05          | \$ 805,383.25         | \$ 29,068.13    | \$ 19,615.75  | \$ 24,776.13     | \$ 29,374.88  | \$ 31,907.96  | \$ 23,946.90  | \$ 16,342.33  | \$ 12,464.60  | \$ 3,458.95   | \$ 15,150.83  | \$ 9,055.66   | \$ 6,897.05     | \$ 4,412.28   | \$ 6,279.08   | \$ 52,534.10 |
| XS0213416141  | \$ 6,090,531.69       | \$ 219,821.24         | \$ 148,339.71   | \$ 187,363.94 | \$ 222,141.00    | \$ 241,296.88 | \$ 181,093.13 | \$ 123,585.23 | \$ 94,260.78  | \$ 26,157.55  | \$ 38,952.00  | \$ 68,481.45  | \$ 52,157.43  | \$ 33,356.92    | \$ 47,484.16  | \$ 19,163.55  | \$ 51,473.56 |
| XS0213416141  | \$ 4,680,06           | \$ 46,226.07          | \$ 16,902.96    | \$ 11,406.45  | \$ 14,407.19     | \$ 17,081.34  | \$ 18,584.31  | \$ 13,925.00  | \$ 9,502.98   | \$ 7,248.10   | \$ 2,011.36   | \$ 2,995.18   | \$ 5,265.82   | \$ 4,010.60     | \$ 2,565.72   | \$ 3,651.25   | \$ 1,473.56  |
| XS0213416141  | \$ 589,82.04          | \$ 784,173.64         | \$ 19,059.63    | \$ 28,302.63  | \$ 31,099.17     | \$ 38,601.31  | \$ 31,067.68  | \$ 23,832.97  | \$ 15,911.96  | \$ 12,636.35  | \$ 3,367.86   | \$ 8,187.19   | \$ 6,715.42   | \$ 4,266.09     | \$ 6,113.73   | \$ 2,467.36   |              |
| XS0213971210  | \$ 469,92.01          | \$ 1,003,039.55       | \$ 36,201.99    | \$ 24,429.82  | \$ 30,855.66     | \$ 36,584.03  | \$ 39,787.68  | \$ 29,832.95  | \$ 20,353.95  | \$ 15,533.65  | \$ 4,307.84   | \$ 11,414.94  | \$ 11,792.70  | \$ 8,510.09     | \$ 5,186.67   | \$ 4,448.88   | \$ 51,735.21 |
| XS0213971210  | \$ 587,92.05          | \$ 1,074,685.28       | \$ 38,787.85    | \$ 26,174.81  | \$ 33,060.70     | \$ 39,197.18  | \$ 42,577.27  | \$ 31,954.21  | \$ 21,806.84  | \$ 16,632.48  | \$ 4,615.55   | \$ 6,873.15   | \$ 12,083.68  | \$ 9,203.27     | \$ 5,887.65   | \$ 8,381.44   |              |
| XS0218304453  | \$ 587,92.05          | \$ 205,924.77         | \$ 5,705,505.68 | \$ 138,962.10 | \$ 175,519.33    | \$ 208,097.88 | \$ 226,042.78 | \$ 169,644.94 | \$ 115,772.53 | \$ 88,301.89  | \$ 24,503.95  | \$ 36,489.56  | \$ 64,152.25  | \$ 48,860.18    | \$ 31,257.56  | \$ 44,488.35  | \$ 51,792.09 |
| XS0221881109  | \$ 2,294,694.03       | \$ 82,820.76          | \$ 55,889.09    | \$ 52,122.24  | \$ 53,694.77     | \$ 50,912.01  | \$ 68,229.40  | \$ 46,562.49  | \$ 35,514.08  | \$ 9,885.23   | \$ 14,675.72  | \$ 25,801.36  | \$ 19,651.05  | \$ 12,571.46    | \$ 17,890.33  | \$ 22,201.14  |              |
| XS02220152609 | \$ 589,82.04          | \$ 3,685,-61.90       | \$ 133,016.76   | \$ 97,762.34  | \$ 134,376.42    | \$ 146,011.96 | \$ 149,367.23 | \$ 109,581.87 | \$ 74,783.07  | \$ 57,058.46  | \$ 15,828.28  | \$ 23,570.37  | \$ 41,439.04  | \$ 31,561.15    | \$ 20,190.77  | \$ 28,733.30  | \$ 11,586.12 |
| XS0223070658  | \$ 587,92.05          | \$ 5,192,508.02       | \$ 187,409.51   | \$ 126,467.63 | \$ 159,371.90    | \$ 189,367.23 | \$ 202,737.25 | \$ 240,367.78 | \$ 261,095.41 | \$ 195,951.91 | \$ 133,725.46 | \$ 101,994.93 | \$ 28,303.80  | \$ 42,148.03    | \$ 74,100.39  | \$ 56,336.97  | \$ 36,104.69 |
| XS02303515834 | \$ 587,92.05          | \$ 14,123,587.24      | \$ 509,752.43   | \$ 343,991.00 | \$ 434,485.88    | \$ 515,131.82 | \$ 559,553.17 | \$ 419,944.24 | \$ 286,586.83 | \$ 218,595.17 | \$ 60,657.82  | \$ 90,327.71  | \$ 158,804.43 | \$ 12,120,94.98 | \$ 77,375.90  | \$ 11,030.11  | \$ 54,439.15 |
| XS0232364868  | \$ 49,689.00          | \$ 1,044,179.27       | \$ 37,686.82    | \$ 25,431.81  | \$ 32,122.24     | \$ 38,084.53  | \$ 41,368.67  | \$ 31,047.16  | \$ 21,187.83  | \$ 16,160.36  | \$ 4,484.53   | \$ 6,678.05   | \$ 11,740.67  | \$ 8,942.03     | \$ 5,720.53   | \$ 8,140.83   | \$ 3,285.46  |
| XS0232364868  | \$ 622,330.85         | \$ 22,461.35          | \$ 15,157.36    | \$ 88,213.80  | \$ 19,144.86     | \$ 22,698.38  | \$ 24,655.73  | \$ 18,504.11  | \$ 12,637.95  | \$ 9,631.57   | \$ 2,672.78   | \$ 3,980.12   | \$ 6,997.44   | \$ 5,529.45     | \$ 4,309.43   | \$ 4,855.13   | \$ 1,595.13  |
| XS0233810521  | \$ 587,92.05          | \$ 6,590,262.93       | \$ 237,837.68   | \$ 160,500.86 | \$ 202,737.25    | \$ 240,367.78 | \$ 261,095.41 | \$ 195,951.91 | \$ 133,725.46 | \$ 105,756.61 | \$ 159,461.14 | \$ 159,341.52 | \$ 80,362.42  | \$ 12,636.46    | \$ 28,447.03  | \$ 11,645.51  | \$ 32,352.62 |
| XS0233810521  | \$ 1,271,195.74       | \$ 30,110.30          | \$ 25,054,92.56 | \$ 26,734.70  | \$ 26,734.70     | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70    | \$ 26,734.70  | \$ 26,734.70  | \$ 26,734.70 |
| XS0233810521  | \$ 1,419,105.77       | \$ 51,218.78          | \$ 34,563.44    | \$ 43,656.16  | \$ 51,759.29     | \$ 56,122.64  | \$ 42,195.08  | \$ 117,828.55 | \$ 80,410.94  | \$ 61,330.94  | \$ 17,019.46  | \$ 25,344.18  | \$ 44,557.57  | \$ 33,936.32    | \$ 12,152.48  | \$ 11,063.90  | \$ 44,439.15 |
| XS024281210   | \$ 58489.02           | \$ 8,247,549.73       | \$ 297,672.96   | \$ 200,875.59 | \$ 253,720,61.31 | \$ 300,814.28 | \$ 326,754.39 | \$ 167,354.08 | \$ 127,644.11 | \$ 35,421.49  | \$ 52,747.20  | \$ 92,734.79  | \$ 70,924.46  | \$ 100,254.54   | \$ 76,355.71  | \$ 64,301.11  | \$ 25,950.50 |
| XS024281210   | \$ 58489.05           | \$ 2,418,559.89       | \$ 87,291.36    | \$ 58,905.94  | \$ 74,402.52     | \$ 88,212.55  | \$ 95,819.38  | \$ 71,912.37  | \$ 49,075.89  | \$ 37,431.11  | \$ 10,387.21  | \$ 15,467.90  | \$ 27,194.09  | \$ 20,711.80    | \$ 13,250.06  | \$ 18,856.04  | \$ 57,330.34 |
| XS024281210   | \$ 58792.05           | \$ 6,442,035.45       | \$ 232,507.81   | \$ 156,500.86 | \$ 188,177.30    | \$ 240,361.45 | \$ 255,222.88 | \$ 191,544.58 | \$ 130,717.72 | \$ 99,700.87  | \$ 27,567.19  | \$ 41,200.04  | \$ 72,433.73  | \$ 55,167.59    | \$ 35,392.63  | \$ 50,224.62  | \$ 20,269.54 |
| XS0255967599  | \$ 58792.05           | \$ 2,483,455.10       | \$ 89,632.06    | \$ 60,486.02  | \$ 31,071.70     | \$ 51,218.78  | \$ 45,904.34  | \$ 56,392.30  | \$ 38,741.34  | \$ 15,839.63  | \$ 15,839.63  | \$ 15,839.63  | \$ 15,839.63  | \$ 15,839.63    | \$ 15,839.63  | \$ 15,839.63  | \$ 15,839.63 |
| XS0263810529  | \$ 58792.05           | \$ 3,962,814.72       | \$ 143,027.06   | \$ 96,517.48  | \$ 121,908.66    | \$ 144,536.41 | \$ 157,000.22 | \$ 117,828.55 | \$ 80,410.94  | \$ 61,330.94  | \$ 17,019.46  | \$ 25,344.18  | \$ 44,557.57  | \$ 33,936.32    | \$ 12,152.48  | \$ 11,063.90  | \$ 44,439.15 |
| XS0263810529  | \$ 58792.             |                       |                 |               |                  |               |               |               |               |               |               |               |               |                 |               |               |              |

| ISIN          | Proof of<br>Claim No. | USD Allowed<br>Amount | 04/17/12      | 10/01/12      | 04/04/13      | 10/03/13      | 04/03/14      | 10/02/14      | 04/02/15      | 10/01/15      | 03/31/16     | 05/16/16     | 10/06/16      | 04/06/17      | 10/05/17     | 12/07/17      | 4/5/2018     |
|---------------|-----------------------|-----------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--------------|--------------|---------------|---------------|--------------|---------------|--------------|
| XG0301522719  | 55824.05              | \$ 4,903,010.44       | \$ 176,960.87 | \$ 119,416.69 | \$ 150,823.05 | \$ 178,828.33 | \$ 194,249.23 | \$ 145,783.91 | \$ 99,468.80  | \$ 75,881.98  | \$ 21,057.40 | \$ 31,357.20 | \$ 55,129.06  | \$ 41,987.86  | \$ 26,861.09 | \$ 38,225.78  | \$ 15,427.08 |
| XG0309103546  | 36860.00              | \$ 78,050.82          | \$ 2,817.03   | \$ 1,900.99   | \$ 2,401.09   | \$ 2,846.76   | \$ 3,092.25   | \$ 2,520.73   | \$ 1,207.96   | \$ 335.21     | \$ 489.17    | \$ 877.60    | \$ 427.60     | \$ 608.51     | \$ 568.51    | \$ 524.58     |              |
| XG0309103546  | 40951.00              | \$ 532,164.66         | \$ 19,207.04  | \$ 12,861.29  | \$ 16,371.06  | \$ 19,409.73  | \$ 21,083.49  | \$ 15,823.14  | \$ 10,798.35  | \$ 8,236.10   | \$ 2,285.54  | \$ 3,403.46  | \$ 5,983.62   | \$ 4,557.28   | \$ 2,915.46  | \$ 4,148.36   | \$ 1,674.43  |
| XG0309103546  | 41071.00              | \$ 1,092,711.44       | \$ 39,428.46  | \$ 26,613.85  | \$ 33,615.25  | \$ 39,854.65  | \$ 43,291.44  | \$ 32,490.19  | \$ 22,172.61  | \$ 16,911.47  | \$ 4,692.97  | \$ 6,984.44  | \$ 12,286.36  | \$ 9,357.64   | \$ 5,986.41  | \$ 8,519.20   | \$ 3,481.16  |
| XG0309103546  | 59053.00              | \$ 1,454,583.42       | \$ 52,499.25  | \$ 35,427.53  | \$ 44,747.57  | \$ 53,053.27  | \$ 57,628.21  | \$ 43,249.93  | \$ 29,515.49  | \$ 22,512.02  | \$ 6,247.13  | \$ 9,302.79  | \$ 16,355.22  | \$ 12,456.60  | \$ 7,968.92  | \$ 11,340.50  | \$ 4,576.77  |
| XG0313186979  | 55852.04              | \$ 14,900,610.60      | \$ 537,797.16 | \$ 36,231.64  | \$ 458,389.72 | \$ 543,472.50 | \$ 590,337.75 | \$ 443,048.05 | \$ 302,353.80 | \$ 230,610.94 | \$ 63,994.99 | \$ 95,298.86 | \$ 167,541.27 | \$ 127,504.21 | \$ 81,532.85 | \$ 116,170.97 | \$ 46,884.03 |
| XG0317188646  | 50315.30              | \$ 1,224,910.68       | \$ 44,177.35  | \$ 29,911.75  | \$ 37,654.42  | \$ 44,643.55  | \$ 48,493.55  | \$ 36,394.18  | \$ 24,836.85  | \$ 18,943.54  | \$ 5,256.87  | \$ 7,828.16  | \$ 13,762.68  | \$ 10,382.05  | \$ 6,705.73  | \$ 9,542.86   | \$ 5,851.29  |
| XG0317188646  | 50316.30              | \$ 6,496,989.17       | \$ 234,491.22 | \$ 158,239.30 | \$ 199,867.85 | \$ 236,265.79 | \$ 257,400.06 | \$ 193,178.55 | \$ 131,822.81 | \$ 100,551.37 | \$ 27,903.20 | \$ 41,551.49 | \$ 73,051.63  | \$ 55,638.20  | \$ 35,593.69 | \$ 50,653.06  | \$ 20,442.45 |
| XG0318224538  | 59202.12              | \$ 1,061,900.00       | \$ 38,326.40  | \$ 25,863.41  | \$ 32,667.39  | \$ 38,730.86  | \$ 42,070.74  | \$ 31,574.06  | \$ 21,547.41  | \$ 16,334.61  | \$ 4,560.64  | \$ 6,791.38  | \$ 11,939.92  | \$ 9,093.78   | \$ 5,817.61  | \$ 8,278.59   | \$ 3,341.22  |
| XG0325550555  | 55829.85              | \$ 4,252,883.62       | \$ 153,496.67 | \$ 103,582.58 | \$ 130,832.40 | \$ 155,116.51 | \$ 168,492.67 | \$ 126,453.63 | \$ 86,297.04  | \$ 65,820.38  | \$ 18,265.28 | \$ 27,199.38 | \$ 47,819.20  | \$ 38,420.46  | \$ 23,299.44 | \$ 33,157.22  | \$ 13,381.52 |
| XG03227165550 | 55829.82              | \$ 956,834.26         | \$ 34,534.34  | \$ 23,304.45  | \$ 29,455.24  | \$ 34,998.78  | \$ 37,908.20  | \$ 28,450.08  | \$ 19,415.48  | \$ 14,808.55  | \$ 4,109.40  | \$ 6,119.43  | \$ 10,758.57  | \$ 8,194.03   | \$ 5,242.01  | \$ 7,459.95   | \$ 3,010.63  |
| XG0329401880  | 58792.05              | \$ 5,693,760.10       | \$ 205,500.84 | \$ 136,576.03 | \$ 175,158.00 | \$ 207,669.48 | \$ 225,577.44 | \$ 169,295.70 | \$ 115,534.19 | \$ 88,120.10  | \$ 24,453.50 | \$ 36,414.44 | \$ 64,020.18  | \$ 48,759.60  | \$ 31,193.21 | \$ 44,390.77  | \$ 17,915.13 |
| XG0335964648  | 55829.85              | \$ 1,253,070.39       | \$ 45,526.18  | \$ 30,519.52  | \$ 38,548.39  | \$ 45,703.45  | \$ 49,644.59  | \$ 37,258.23  | \$ 25,426.51  | \$ 19,393.28  | \$ 5,381.67  | \$ 8,014.01  | \$ 14,089.42  | \$ 10,730.91  | \$ 6,864.93  | \$ 9,769.43   | \$ 5,942.72  |
| XG0339480005  | 58792.05              | \$ 1,274,245.00       | \$ 45,980.42  | \$ 31,035.24  | \$ 39,189.79  | \$ 46,475.75  | \$ 50,483.50  | \$ 37,887.83  | \$ 25,856.18  | \$ 19,720.99  | \$ 5,472.61  | \$ 8,149.43  | \$ 14,327.51  | \$ 10,912.24  | \$ 6,980.94  | \$ 9,934.51   | \$ 4,009.35  |
| XG034442420   | 58792.05              | \$ 1,812,616.96       | \$ 65,421.50  | \$ 44,147.72  | \$ 55,761.81  | \$ 66,111.89  | \$ 71,812.91  | \$ 53,895.54  | \$ 36,780.48  | \$ 28,053.17  | \$ 7,784.81  | \$ 11,592.59 | \$ 20,380.92  | \$ 15,522.69  | \$ 9,930.40  | \$ 14,131.87  | \$ 57,703.31 |
| XG035015878   | 58792.05              | \$ 1,222,666.67       | \$ 44,128.84  | \$ 29,779.01  | \$ 37,613.08  | \$ 44,594.53  | \$ 48,440.05  | \$ 36,354.22  | \$ 24,809.58  | \$ 18,922.74  | \$ 5,251.10  | \$ 7,819.55  | \$ 13,747.57  | \$ 10,470.54  | \$ 6,698.37  | \$ 9,532.39   | \$ 5,847.06  |
| XG0350419403  | 55825.07              | \$ 712,677.78         | \$ 17,357.83  | \$ 21,924.21  | \$ 25,993.62  | \$ 28,235.12  | \$ 21,180.44  | \$ 14,461.21  | \$ 11,029.84  | \$ 3,060.80   | \$ 4,557.93  | \$ 8,013.29  | \$ 6,103.15   | \$ 3,904.40   | \$ 5,556.31  | \$ 3,242.41   |              |
| XG0353873408  | 58792.05              | \$ 1,066,953.13       | \$ 38,508.78  | \$ 32,823.84  | \$ 25,986.49  | \$ 38,915.16  | \$ 42,270.93  | \$ 31,724.30  | \$ 21,649.94  | \$ 16,512.82  | \$ 4,582.34  | \$ 6,823.70  | \$ 11,996.74  | \$ 9,137.06   | \$ 8,318.38  | \$ 33,357.11  |              |
| XG0353875015  | 58792.05              | \$ 3,560,156.25       | \$ 128,494.19 | \$ 86,710.42  | \$ 109,521.62 | \$ 129,850.18 | \$ 141,047.55 | \$ 105,856.08 | \$ 72,240.45  | \$ 55,099.15  | \$ 15,290.12 | \$ 22,768.98 | \$ 30,486.07  | \$ 19,504.28  | \$ 27,756.37 | \$ 11,201.55  |              |
| XG0355227942  | 42895.04              | \$ 2,486,939.53       | \$ 89,759.34  | \$ 60,571.38  | \$ 76,506.09  | \$ 90,705.57  | \$ 98,528.47  | \$ 73,945.54  | \$ 50,463.41  | \$ 38,489.39  | \$ 10,680.88 | \$ 15,905.22 | \$ 27,962.95  | \$ 21,297.38  | \$ 13,624.67 | \$ 19,389.15  | \$ 57,825.03 |
| XG0359123634  | 58792.05              | \$ 2,483,435.10       | \$ 88,632.96  | \$ 60,496.02  | \$ 76,398.29  | \$ 90,578.75  | \$ 98,369.63  | \$ 73,841.34  | \$ 50,392.30  | \$ 38,435.16  | \$ 10,665.83 | \$ 15,882.81 | \$ 27,923.55  | \$ 21,267.37  | \$ 13,605.47 | \$ 19,316.83  | \$ 5,814.00  |
| XG0365363339  | 55829.52              | \$ 1,986,748.08       | \$ 71,706.29  | \$ 48,388.82  | \$ 61,118.63  | \$ 72,463.00  | \$ 78,711.70  | \$ 59,073.07  | \$ 40,313.84  | \$ 8,532.67   | \$ 12,706.25 | \$ 22,338.84 | \$ 17,013.89  | \$ 10,884.38  | \$ 15,439.46 | \$ 56,251.20  |              |
| XG03655822435 | 42895.04              | \$ 3,778,626.16       | \$ 136,379.27 | \$ 92,051.43  | \$ 116,242.44 | \$ 137,818.47 | \$ 149,702.97 | \$ 112,351.97 | \$ 58,480.32  | \$ 16,228.41  | \$ 24,166.20 | \$ 42,486.57 | \$ 32,358.98  | \$ 20,701.17  | \$ 29,439.64 | \$ 31,885.26  |              |
| XG03688926506 | 58792.05              | \$ 5,034,372.23       | \$ 181,702.02 | \$ 122,616.11 | \$ 154,873.15 | \$ 183,619.51 | \$ 199,453.57 | \$ 102,154.31 | \$ 56,606.08  | \$ 43,112.80  | \$ 27,580.76 | \$ 39,249.93 | \$ 15,840.46  | \$ 19,389.15  | \$ 21,998.63 | \$ 5,814.00   |              |
| XG0369337711  | 456556.00             | \$ 699,089.92         | \$ 25,231.76  | \$ 17,026.89  | \$ 21,506.21  | \$ 25,498.03  | \$ 27,696.80  | \$ 20,786.43  | \$ 14,185.49  | \$ 3,002.44   | \$ 4,471.03  | \$ 7,860.51  | \$ 5,986.79   | \$ 3,829.96   | \$ 5,450.38  | \$ 21,998.63  |              |
| XG0372163054  | 58792.05              | \$ 5,013,829.80       | \$ 180,960.60 | \$ 122,115.79 | \$ 154,241.20 | \$ 182,870.27 | \$ 198,659.71 | \$ 149,078.96 | \$ 101,737.48 | \$ 77,597.09  | \$ 21,533.35 | \$ 32,065.95 | \$ 56,375.10  | \$ 42,936.88  | \$ 27,468.22 | \$ 39,089.77  | \$ 15,775.76 |
| XG0376686308  | 46939.02              | \$ 9,933,740.40       | \$ 358,531.44 | \$ 241,944.10 | \$ 305,593.15 | \$ 362,315.00 | \$ 393,558.50 | \$ 295,365.37 | \$ 201,569.20 | \$ 153,740.63 | \$ 42,663.33 | \$ 63,531.24 | \$ 111,694.18 | \$ 85,069.47  | \$ 54,421.90 | \$ 77,447.31  | \$ 31,256.02 |

**LBT DISTRIBUTIONS**

*[See attached spreadsheet]*

| ISIN           | Principal / Notional Amount | 05/08/13          | 10/24/13       | April 28, 2014- | 10/28/14       | 04/28/15       | 10/29/15       | 04/28/16       | 10/29/15       | 04/28/16       | 10/29/16       | 04/28/17       | 10/29/16       | 04/28/17       | 10/23/17       | 01/16/18 |
|----------------|-----------------------------|-------------------|----------------|-----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------|
| X\$018623118   | CHF 15,183,000.00           | CHF 1,436,183,256 | CHF 567,322,39 | CHF 603,288,40  | CHF 492,652,02 | CHF 258,490,92 | CHF 258,490,92 | CHF 107,963,64 | CHF 107,963,64 | CHF 196,705,00 | CHF 146,994,29 | CHF 146,994,29 | CHF 92,257,29  | CHF 92,257,29  | CHF 131,498,58 |          |
| X\$0187966949  | USD 2,724,000               | USD 327,839,16    | USD 133,416,98 | USD 144,484,26  | USD 110,034,37 | USD 57,294,48  | USD 16,007,52  | USD 23,417,32  | USD 41,335,62  | USD 31,380,73  | USD 20,007,36  | USD 20,007,36  | USD 28,560,04  | USD 28,560,04  | USD 28,560,04  |          |
| X\$0188294225  | EUR 364,000.00              | EUR 42,980,68     | EUR 16,838,10  | EUR 18,097,61   | EUR 14,962,43  | EUR 11,987,11  | EUR 8,721,77   | EUR 2,441,29   | EUR 3,655,87   | EUR 6,726,01   | EUR 4,964,34   | EUR 4,964,34   | EUR 4,121,82   | EUR 4,121,82   | EUR 4,121,82   |          |
| X\$0191713643  | EUR 813,000                 | EUR 97,175,83     | EUR 38,063,57  | EUR 40,931,73   | EUR 35,828,84  | EUR 27,101,89  | EUR 19,719,22  | EUR 5,519,56   | EUR 8,265,62   | EUR 15,206,96  | EUR 11,223,97  | EUR 6,629,25   | EUR 6,629,25   | EUR 9,319,10   | EUR 9,319,10   |          |
| X\$0204933987  | USD 504,000                 | USD 114,046,33    | USD 46,412,14  | USD 50,251,71   | USD 38,486,69  | USD 25,914,35  | USD 19,931,19  | USD 5,568,58   | USD 8,146,25   | USD 14,379,54  | USD 10,916,50  | USD 6,984,37   | USD 6,984,37   | USD 9,985,26   | USD 9,985,26   |          |
| X\$0204936202  | EUR 1,350,000               | EUR 164,716,85    | EUR 64,529,42  | EUR 69,356,31   | EUR 57,341,21  | EUR 45,938,77  | EUR 33,424,85  | EUR 9,355,87   | EUR 14,010,55  | EUR 25,716,40  | EUR 19,025,08  | EUR 11,236,85  | EUR 11,236,85  | EUR 15,796,23  | EUR 15,796,23  |          |
| X\$0210433206  | EUR 6,091,000               | EUR 454,731,30    | EUR 178,145,59 | EUR 191,470,91  | EUR 158,301,02 | EUR 126,82,47  | EUR 92,275,47  | EUR 25,828,62  | EUR 38,678,72  | EUR 71,160,52  | EUR 52,522,24  | EUR 31,021,39  | EUR 43,608,42  | EUR 43,608,42  | EUR 43,608,42  |          |
| X\$0210782552  | EUR 6,335,000               | EUR 752,753,68    | EUR 294,895,55 | EUR 316,957,37  | EUR 262,004,55 | EUR 152,751,08 | EUR 42,756,21  | EUR 64,028,03  | EUR 39,105,02  | EUR 86,944,33  | EUR 56,451,74  | EUR 33,342,28  | EUR 27,325,90  | EUR 27,325,90  | EUR 27,325,90  |          |
| X\$0211093041  | EUR 3,937,000               | EUR 488,752,44    | EUR 191,472,50 | EUR 205,765,90  | EUR 170,144,46 | EUR 136,310,81 | EUR 99,179,14  | EUR 27,761,01  | EUR 41,572,50  | EUR 76,484,46  | EUR 56,451,74  | EUR 33,342,28  | EUR 46,871,02  | EUR 46,871,02  | EUR 46,871,02  |          |
| X\$0213416411  | EUR 5,686,000               | EUR 691,351,71    | EUR 270,845,73 | EUR 291,033,22  | EUR 240,676,30 | EUR 192,314,81 | EUR 140,291,21 | EUR 39,268,59  | EUR 58,805,27  | EUR 108,185,05 | EUR 79,852,30  | EUR 47,163,44  | EUR 66,300,16  | EUR 66,300,16  | EUR 66,300,16  |          |
| X\$0213912110  | EUR 1,450,000               | EUR 178,633,09    | EUR 69,938,24  | EUR 62,185,74   | EUR 49,819,95  | EUR 36,248,77  | EUR 10,146,31  | EUR 15,194,25  | EUR 27,954,14  | EUR 20,532,43  | EUR 12,186,20  | EUR 17,130,79  | EUR 17,130,79  | EUR 17,130,79  |                |          |
| X\$0218044558  | EUR 3,981,000               | EUR 329,639,97    | EUR 138,135,65 | EUR 114,754,24  | EUR 91,935,07  | EUR 66,891,55  | EUR 18,723,46  | EUR 28,038,65  | EUR 51,582,08  | EUR 38,073,98  | EUR 22,487,76  | EUR 31,612,25  | EUR 31,612,25  | EUR 31,612,25  |                |          |
| X\$021896109   | EUR 1,617,000               | EUR 249,915,20    | EUR 70,000,55  | EUR 57,906,70   | EUR 42,250,25  | EUR 37,000,45  | EUR 63,700,20  | EUR 50,713,56  | EUR 14,195,11  | EUR 21,257,39  | EUR 24,765,06  | EUR 24,765,06  | EUR 23,966,70  | EUR 23,966,70  | EUR 23,966,70  |          |
| X\$0220152059  | EUR 2,590,000               | EUR 284,943,68    | EUR 111,629,45 | EUR 99,194,57   | EUR 70,469,48  | EUR 57,469,48  | EUR 57,321,54  | EUR 16,184,72  | EUR 24,765,06  | EUR 24,765,06  | EUR 19,428,62  | EUR 19,428,62  | EUR 27,325,90  | EUR 27,325,90  | EUR 27,325,90  |          |
| X\$0223700658  | EUR 3,659,000               | EUR 383,211,44    | EUR 154,044,39 | EUR 165,567,12  | EUR 136,884,73 | EUR 109,664,86 | EUR 109,664,86 | EUR 33,445,94  | EUR 61,533,32  | EUR 45,116,59  | EUR 26,824,56  | EUR 37,708,71  | EUR 37,708,71  | EUR 37,708,71  |                |          |
| X\$0230515534  | USD 14,000,000              | USD 1,614,615,28  | USD 657,081,67 | USD 711,404,51  | USD 544,876,77 | USD 366,983,41 | USD 282,176,61 | USD 78,837,39  | USD 115,330,83 | USD 203,578,87 | USD 154,550,79 | USD 98,881,46  | USD 140,658,85 | USD 140,658,85 | USD 140,658,85 |          |
| X\$0232364468  | EUR 5,535,000               | EUR 183,442,87    | EUR 129,135,65 | EUR 114,754,24  | EUR 91,935,07  | EUR 66,891,55  | EUR 18,723,46  | EUR 28,038,65  | EUR 51,582,08  | EUR 38,073,98  | EUR 22,487,76  | EUR 31,612,25  | EUR 31,612,25  | EUR 31,612,25  |                |          |
| X\$0233810521  | EUR 7,200,000               | EUR 848,253,56    | EUR 383,536,46 | EUR 332,730,09  | EUR 295,760,40 | EUR 236,760,40 | EUR 172,402,11 | EUR 48,256,68  | EUR 132,952,16 | EUR 98,129,49  | EUR 57,958,55  | EUR 81,475,43  | EUR 81,475,43  | EUR 81,475,43  |                |          |
| X\$0233810545  | EUR 1,000,000               | EUR 95,980,72     | EUR 37,601,38  | EUR 40,414,01   | EUR 33,412,04  | EUR 26,768,58  | EUR 19,476,70  | EUR 5,451,68   | EUR 8,163,97   | EUR 15,019,94  | EUR 11,085,94  | EUR 6,567,73   | EUR 9,204,49   | EUR 9,204,49   | EUR 9,204,49   |          |
| X\$0242828120  | EUR 7,000,000               | EUR 833,658,92    | EUR 331,593,96 | EUR 351,023,64  | EUR 290,213,28 | EUR 32,520,64  | EUR 169,168,63 | EUR 47,351,60  | EUR 70,909,70  | EUR 130,458,58 | EUR 96,389,03  | EUR 56,871,52  | EUR 79,947,32  | EUR 79,947,32  | EUR 79,947,32  |          |
| X\$0258715456  | EUR 4,500,000               | EUR 555,748,95    | EUR 234,05,80  | EUR 193,467,28  | EUR 154,995,83 | EUR 114,774,28 | EUR 31,566,39  | EUR 47,271,12  | EUR 86,968,68  | EUR 64,189,95  | EUR 37,912,73  | EUR 53,295,95  | EUR 53,295,95  | EUR 53,295,95  |                |          |
| X\$0259672599  | EUR 1,750,000               | EUR 183,442,87    | EUR 157,164,65 | EUR 183,442,87  | EUR 157,164,65 | EUR 130,008,39 | EUR 95,019,45  | EUR 26,598,68  | EUR 39,838,90  | EUR 73,276,61  | EUR 54,084,08  | EUR 31,903,87  | EUR 44,905,70  | EUR 44,905,70  | EUR 44,905,70  |          |
| X\$02638810521 | EUR 9,100,000               | EUR 848,253,56    | EUR 383,536,46 | EUR 332,730,09  | EUR 295,760,40 | EUR 236,760,40 | EUR 172,402,11 | EUR 48,256,68  | EUR 132,952,16 | EUR 98,129,49  | EUR 57,958,55  | EUR 81,475,43  | EUR 81,475,43  | EUR 81,475,43  |                |          |
| X\$02638810545 | EUR 2,100,000               | EUR 1,264,717,48  | EUR 99,568,66  | EUR 107,016,53  | EUR 88,477,28  | EUR 70,883,35  | EUR 51,574,42  | EUR 14,426,08  | EUR 21,618,23  | EUR 39,772,89  | EUR 29,355,62  | EUR 17,338,41  | EUR 24,373,53  | EUR 24,373,53  | EUR 24,373,53  |          |
| X\$0271677973  | USD 14,000,000              | USD 1,692,065,69  | USD 650,228,62 | USD 572,363,44  | USD 385,391,10 | USD 296,411,21 | USD 82,814,40  | USD 121,148,78 | USD 213,848,85 | USD 213,848,85 | USD 167,347,71 | USD 103,869,61 | USD 147,754,49 | USD 147,754,49 | USD 147,754,49 |          |
| X\$0271820978  | EUR 900,000                 | EUR 97,723,85     | EUR 38,284,27  | EUR 41,17,98    | EUR 34,019,62  | EUR 27,254,73  | EUR 19,830,42  | EUR 5,550,69   | EUR 8,312,23   | EUR 15,292,72  | EUR 11,287,27  | EUR 6,666,64   | EUR 9,371,65   | EUR 9,371,65   | EUR 9,371,65   |          |
| X\$02756245700 | GBP 1,400,000               | GBP 176,760,76    | GBP 69,163,60  | GBP 57,553,96   | GBP 41,871,74  | GBP 31,098,22  | GBP 9,326,47   | GBP 15,254,58  | GBP 27,805,47  | GBP 12,665,21  | EUR 20,419,17  | EUR 12,056,24  | EUR 16,953,73  | EUR 16,953,73  | EUR 16,953,73  |          |
| X\$0283816744  | EUR 9,100,000               | EUR 120,687,17    | EUR 33,403,10  | EUR 30,999,87   | EUR 23,444,51  | EUR 20,419,17  | EUR 17,187,51  | EUR 12,314,78  | EUR 17,187,51  | EUR 21,606,81  | EUR 15,181,11  | EUR 10,597,54  | EUR 10,597,54  | EUR 10,597,54  |                |          |
| X\$0283816745  | EUR 2,100,000               | EUR 150,000,00    | EUR 128,950,79 | EUR 128,950,79  | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 |          |
| X\$0288702052  | EUR 1,117,000               | EUR 28,164,43     | EUR 11,033,69  | EUR 9,804,60    | EUR 7,854,93   | EUR 5,715,21   | EUR 1,599,73   | EUR 14,151,35  | EUR 2,395,62   | EUR 4,407,43   | EUR 3,255,04   | EUR 1,921,35   | EUR 2,700,95   | EUR 2,700,95   | EUR 2,700,95   |          |
| X\$0298515552  | EUR 1,403,000               | EUR 166,312,15    | EUR 65,177,90  | EUR 70,63,30    | EUR 57,17,46   | EUR 46,400,43  | EUR 33,760,75  | EUR 9,449,89   | EUR 37,605,44  | EUR 26,054,44  | EUR 19,216,27  | EUR 11,349,77  | EUR 15,954,97  | EUR 15,954,97  | EUR 15,954,97  |          |
| X\$02985122719 | EUR 3,455,000               | EUR 428,243,60    | EUR 167,768,58 | EUR 149,980,13  | EUR 149,980,13 | EUR 119,495,17 | EUR 86,900,50  | EUR 24,324,12  | EUR 36,425,72  | EUR 67,015,43  | EUR 49,462,87  | EUR 29,214,42  | EUR 41,068,27  | EUR 41,068,27  | EUR 41,068,27  |          |
| X\$02985122720 | EUR 2,265,000               | EUR 262,117,74    | EUR 102,687,16 | EUR 110,368,30  | EUR 91,248,41  | EUR 73,103,43  | EUR 53,189,73  | EUR 22,295,32  | EUR 41,018,58  | EUR 30,275,05  | EUR 17,881,45  | EUR 21,260,95  | EUR 21,260,95  | EUR 21,260,95  |                |          |
| X\$02985122721 | EUR 10,500,000              | EUR 10,500,000    | EUR 128,950,79 | EUR 128,950,79  | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 | EUR 128,950,79 |          |
| X\$03131178866 | EUR 5,440,000               | EUR 645,441,42    | EUR 252,857,93 | EUR 244,581,72  | EUR 180,010,64 | EUR 130,962,95 | EUR 36,660,90  | EUR 54,900,22  | EUR 54,900,22  | EUR 12,330,74  | EUR 9,351,12   | EUR 5,989,23   | EUR 12,309,76  | EUR 12,309,76  | EUR 12,309,76  |          |
| X\$03131178867 | USD 1,062,000               | USD 108,303,99    | USD 44,075,25  | USD 47,72,49    | USD 36,548,85  | USD 24,609,54  | USD 18,927,64  | USD 5,288,60   | USD 7,736,08   | USD 13,655,51  | USD 10,356,84  | USD 6,632,70   | USD 9,435,01   | USD 15,220,92  | USD 15,220,92  |          |
| X\$03244424240 | EUR 1,750,000               | EUR 2,852,000     | EUR 130,989,86 | EUR 140,616,53  | EUR 116,306,12 | EUR 93,128,36  | EUR 67,976,67  | EUR 18,976,67  | EUR 28,417,83  | EUR 52,282,69  | EUR 38,588,87  | EUR 22,791,88  | EUR 32,039,76  | EUR 17,530,60  | EUR 17,530,60  |          |
| X\$0327165520  | USD 1,200,000               | USD 1,200,000     | USD 97,796,99  | USD 39,799,33   | USD 33,003,10  | USD 22,222,07  | USD 17,091,39  | USD 4,775,17   | USD 6,985,57   | USD 12,330,74  | EUR 9,351,12   | EUR 5,989,23   | EUR 10,069,64  | EUR 10,069,64  | EUR 10,069,64  |          |
| X\$03271655200 | USD 4,011,000               | EUR 4,011,000     | EUR 181,233,80 | EUR 194,70,33   | EUR 161,045,40 | EUR 129,021,12 | EUR 103,000,64 | EUR 26,276,39  | EUR 39,249,27  | EUR 72,394,19  | EUR 14,241,44  | EUR 8,336,72   | EUR 12,309,76  | EUR 12,309,76  | EUR 12,309,76  |          |
| X\$0328401830  | EUR 3,500,000               | USD 3,500,000     | USD 479,323,44 | USD 195,064,82  | USD 161,755,07 | USD 108,915,00 | USD 83,768,48  | USD 23,404,09  | USD 34,237,74  | USD 60,435,52  | USD 45,880,79  | USD 9,438,00   | EUR 44,364,43  | EUR 44,364,43  | EUR 44,364,43  |          |
| X\$03284018300 | EUR 1,750,000               | EUR 1,750,000     | EUR 220,411,19 | EUR 86,348,22   | EUR 92,87,19   | EUR 76,729,52  | EUR 12,519,30  | EUR 18,747,82  | EUR 34,491,36  | EUR 25,457,87  | EUR 15,036,27  | EUR 21,137,28  | EUR 21,137,28  | EUR 21,137,28  |                |          |

| ISIN          | Principal / Notional Amount | 05/09/13       | 10/24/13       | April 28, 2014-10/28/14 | 04/28/15       | 10/29/15       | 04/28/16       | 07/14/16      | 04/28/16      | 11/29/16       | 05/04/17      | 10/23/17      | 01/16/18      |
|---------------|-----------------------------|----------------|----------------|-------------------------|----------------|----------------|----------------|---------------|---------------|----------------|---------------|---------------|---------------|
| XSD365383339  | EUR 1,400,000               | EUR 197,420.99 | EUR 75,382.60  | EUR 83,021.31           | EUR 66,385.41  | EUR 53,665.19  | EUR 39,046.56  | EUR 16,366.98 | EUR 10,929.44 | EUR 30,111.72  | EUR 22,224.90 | EUR 13,126.76 | EUR 18,453.00 |
| XSD3653822455 | EUR 2,660,000               | EUR 292,135.57 | EUR 114,446.94 | EUR 123,077.73          | EUR 101,698.21 | EUR 81,475.27  | EUR 59,281.04  | EUR 36,593.22 | EUR 24,848.59 | EUR 45,716.05  | EUR 33,742.16 | EUR 19,929.24 | EUR 28,015.60 |
| XSD365382506  | EUR 3,500,000               | EUR 425,519.33 | EUR 165,701.36 | EUR 179,170.85          | EUR 148,131.79 | EUR 118,675.41 | EUR 86,347.71  | EUR 24,169.39 | EUR 36,194.00 | EUR 66,589.18  | EUR 49,148.22 | EUR 29,028.58 | EUR 40,806.98 |
| XSD365337711  | USD 700,000                 | USD 89,908.41  | USD 36,389.00  | USD 38,615.93           | USD 30,340.98  | USD 20,429.58  | USD 15,712.75  | USD 4,389.99  | USD 6,422.09  | USD 11,336.11  | USD 8,606.02  | USD 5,506.12  | USD 7,832.46  |
| XSD372163054  | EUR 3,500,000               | EUR 481,822.05 | EUR 188,758.46 | EUR 202,877.85          | EUR 134,377.95 | EUR 167,731.85 | EUR 40,983.01  | EUR 27,367.36 | EUR 97,772.81 | EUR 75,399.93  | EUR 55,651.27 | EUR 32,869.50 | EUR 46,206.41 |
| XSD372163058  | EUR 7,000,000               | EUR 857,885.55 | EUR 336,084.97 | EUR 361,124.60          | EUR 298,647.05 | EUR 239,260.33 | EUR 174,084.76 | EUR 48,727.67 | EUR 72,970.38 | EUR 134,249.79 | EUR 99,087.25 | EUR 58,524.24 | EUR 82,270.64 |